

Company Name & Code: Bajaj Allianz General Insurance Company Ltd. (Registration No 113)
Statement As on: 31st Mar 2015
Statement of Investment and Income on Investment
Periodicity of Submission: Quarterly

Rs. Lakhs

| No | Category of Investment | Cat Code | Current Quarter | | | | | Year to date | | | | | Previous Year | | | | |
|--|---|----------|------------------|----------------|----------------------------|-----------------|---------------|------------------|----------------|----------------------------|-----------------|---------------|------------------|----------------|----------------------------|------------------------------|----------------------------|
| | | | Investment (Rs.) | | Income on Investment (Rs.) | Gross Yield (%) | Net Yield (%) | Investment (Rs.) | | Income on Investment (Rs.) | Gross Yield (%) | Net Yield (%) | Investment (Rs.) | | Income on Investment (Rs.) | Gross Yield (%) (Annualised) | Net Yield (%) (Annualised) |
| | | | Book Value | Market Value | | | | Book Value | Market Value | | | | Book Value | Market Value | | | |
| A Central Government Securities | | | | | | | | | | | | | | | | | |
| 1 | A1 Central Government Bonds | CGSB | 349,915 | 366,923 | 7,363 | 2.13% | 1.40% | 349,915 | 366,923 | 26,422 | 9.09% | 6.00% | 205,431 | 198,576 | 15,275 | 8.95% | 5.90% |
| 2 | A3 Deposit under Sec 7 of Insurance Act, 1938 | CDSS | 1,122 | 1,125 | 22 | 1.97% | 1.30% | 1,122 | 1,125 | 90 | 7.96% | 5.25% | 1,129 | 1,039 | 90 | 7.95% | 5.25% |
| 3 | A4 Treasury Bills | CTRB | - | - | - | 0.00% | 0.00% | - | - | 165 | 1.92% | 1.27% | - | - | 65 | 0.84% | 0.56% |
| B Government Securities / Other Approved Securities | | | | | | | | | | | | | | | | | |
| 4 | B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds | CGSL | 17,228 | 18,432 | 1,065 | 6.18% | 4.08% | 17,228 | 18,432 | 3,540 | 14.57% | 9.62% | 15,000 | 15,200 | 207 | 1.36% | 0.90% |
| 5 | B3 State Government Guaranteed Loans | SGGL | 27,678 | 29,011 | 611 | 2.21% | 1.46% | 27,678 | 29,011 | 2,420 | 8.54% | 5.63% | 36,707 | 36,069 | 3,147 | 8.94% | 5.90% |
| 6 | B4 Other Approved Securities (excluding Infrastructure Investments) | SGOA | 2,770 | 2,770 | 55 | 2.00% | 1.32% | 2,770 | 2,790 | 225 | 8.14% | 5.37% | 2,758 | 2,516 | 180 | 8.15% | 5.38% |
| C Housing and Loans to State Govt for housing and fire fighting equipment | | | | | | | | | | | | | | | | | |
| 7 | C5 Housing - Securitised Assets (Approved Investment) | HMBS | 494 | 399 | 13 | 2.50% | 1.65% | 494 | 399 | 52 | 9.40% | 6.20% | 639 | 673 | 74 | 11.21% | 7.40% |
| 8 | C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB | HTDN | 64,684 | 66,141 | 1,463 | 2.32% | 1.53% | 64,684 | 66,141 | 5,897 | 9.32% | 6.15% | 62,815 | 62,628 | 5,686 | 9.82% | 6.48% |
| 9 | C11 Bonds / Debentures issued by NHB / Institutions accredited by NHB | HFDN | 3,652 | 4,193 | 79 | 2.16% | 2.16% | 3,652 | 4,193 | 320 | 8.76% | 8.76% | 3,652 | 3,650 | 89 | 2.45% | 1.61% |
| D Infrastructure Investments | | | | | | | | | | | | | | | | | |
| 11 | D8 Infrastructure - PSU - Debentures/ Bonds | IPTD | 29,528 | 30,625 | 743 | 2.52% | 1.66% | 29,528 | 30,625 | 5,247 | 10.21% | 6.74% | 81,991 | 81,145 | 8,063 | 9.07% | 5.99% |
| 12 | D13 Infrastructure - PSU - Debentures/ Bonds | IPFD | 79,531 | 83,616 | 1,495 | 1.88% | 1.88% | 79,531 | 83,616 | 6,256 | 7.86% | 7.86% | 79,589 | 78,306 | 4,945 | 7.99% | 5.27% |
| 13 | D10 Infrastructure - Other Corporate Securities- Debentures/ Bonds | ICTD | 19,004 | 19,394 | 340 | 2.06% | 1.36% | 19,004 | 19,394 | 1,391 | 9.16% | 6.05% | 17,022 | 16,770 | 1,708 | 9.23% | 6.09% |
| 14 | D15 Long Term Bank Bonds Approved Investment Infrastructure | ILBI | 3,500 | 3,635 | 76 | 2.18% | 1.44% | 3,500 | 3,635 | 103 | 2.93% | 1.94% | - | - | - | 0.00% | 0.00% |
| E Approved Investment Subject To Exposure Norms | | | | | | | | | | | | | | | | | |
| 15 | E05 Corporate Securities - Bonds - Taxable | EPBT | 4,530 | 4,674 | 97 | 2.14% | 1.41% | 4,530 | 4,674 | 1,035 | 11.27% | 7.44% | 17,253 | 16,998 | 2,116 | 9.02% | 5.96% |
| 16 | E09 Corporate Securities (Approved Investment) -Debentures | ECOS | 43,370 | 44,472 | 953 | 2.34% | 1.55% | 43,370 | 44,472 | 3,834 | 9.75% | 6.44% | 39,734 | 39,733 | 3,213 | 9.64% | 6.36% |
| 17 | E10 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group | EDPG | 6,000 | 6,101 | 143 | 2.38% | 1.57% | 6,000 | 6,101 | 762 | 11.51% | 7.60% | 8,548 | 8,607 | 725 | 8.46% | 5.59% |
| 18 | E17 Deposits - Deposit with scheduled banks | ECDB | 50,940 | 50,940 | 1,735 | 2.99% | 1.97% | 50,940 | 50,940 | 7,133 | 11.65% | 7.69% | 62,336 | 62,336 | 8,982 | 10.65% | 7.03% |
| 19 | E18 Deposits - CDs with Scheduled Banks | EDCD | 18,835 | 18,835 | 336 | 2.19% | 1.45% | 18,835 | 18,835 | 1,748 | 9.12% | 6.02% | 18,538 | 18,538 | 1,216 | 8.78% | 5.80% |
| 20 | E19 Deposits - Money at call and short notice with banks /Repo | ECMR | - | - | - | 0.00% | 0.00% | - | - | 2 | 0.44% | 0.29% | - | - | - | 0.00% | 0.00% |
| 21 | E22 CCIL (Approved Investment) - CBLO | ECBO | 11,285 | 11,300 | 11 | 0.29% | 0.19% | 11,285 | 11,300 | 16 | 1.67% | 1.10% | - | - | - | 0.00% | 0.00% |
| 22 | E23 Commercial Papers issued by all India Financial Institutions rated very strong or | ECCP | - | - | - | 0.00% | 0.00% | - | - | - | 0.00% | 0.00% | - | - | 161 | 6.77% | 4.47% |
| 23 | E25 Perpetual Debt Instruments of Tier I and II Capital issued by PSU Banks | EUPD | 720 | 741 | 17 | 2.35% | 1.55% | 720 | 741 | 184 | 8.24% | 5.44% | 4,248 | 4,186 | 361 | 8.48% | 5.60% |
| 24 | E26 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks | EPPD | 2,985 | 3,130 | 68 | 2.29% | 1.51% | 2,985 | 3,130 | 277 | 9.26% | 6.11% | 2,987 | 2,951 | 277 | 9.26% | 6.11% |
| 25 | E30 Mutual Funds - Gilt/ G Sec/ Liquid Schemes | EGMF | - | - | 184 | 2.12% | 1.40% | - | - | 704 | 7.36% | 6.19% | - | - | 415 | 6.43% | 4.25% |
| F Other than Approved Securities | | | | | | | | | | | | | | | | | |
| 26 | F10 Preference Shares | OPSH | 7,500 | 7,500 | 164 | 2.19% | 2.19% | 7,500 | 7,500 | 406 | 8.13% | 8.13% | 3,746 | 3,711 | 494 | 8.67% | 5.72% |
| 27 | F13 Term Loans (without Charge) | OTLW | 3,750 | 3,750 | 4 | 0.11% | 0.07% | 3,750 | 3,750 | 4 | 0.11% | 0.07% | - | - | - | 0.00% | 0.00% |
| 28 | F14 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes | OMGS | - | - | 49 | 0.42% | 0.28% | - | - | 174 | 3.18% | 2.86% | - | - | 86 | 2.38% | 1.57% |
| 29 | F17 Securitised Assets | OPSA | 2,611 | 2,602 | 54 | 2.08% | 1.38% | 2,611 | 2,602 | 254 | 8.54% | 5.64% | - | - | - | 0.00% | 0.00% |
| | TOTAL | | 751,633 | 780,327 | 17,141 | 2.31% | 1.61% | 751,633 | 780,327 | 68,658 | 9.25% | 6.45% | 664,121 | 653,634 | 57,575 | 8.54% | 5.92% |